

DZ20220719

*Key points

Financials

*CSRC approved trading of CSI 1000 futures and options, related contracts to be officially listed from July 22nd.

Industrial Economy

*NDRC and Ministry of Culture and Tourism jointly issued development guideline of national tourism and leisure 2022-2030 which raised 10 key tasks including optimizing arrangement of legal holidays and construction of leisure belt round cities.

Co Focus

*CATL is considering spreading investment in America and Mexico for plant sites in total investment of usd 5bn for product supply to Tesla, though no final decision has been made, according to someone familiar with this matter and no official comments been made by CATL in response.

*Xcmg Construction Machinery (000425 CH) said on investor interactive platform that estimated sales income in 2022 of cny 84.5bn, up 0.2% y/y.

*Tongwei (600438 CH) said its accumulated delivery of solar PV batteries as of Q2 2022 has exceeded 100GW, the first battery manufacturer to complete such shipping scale in the industry.

July 18th Block Trade

*Block Trade Info

*Discount

- Cngr Advanced Material (300919 CH) saw 10 block trades worth 184mn at 140.27yuan per share, 8.67 discount from last closing.

- Trina Solar Co (688599 CH) saw 3 block trades worth 103mn at 71.71yuan per share, 4.75 discount from last closing.

- Salt lake (000792 CH) saw 6 block trades worth 105mn at 30.03 yuan per share, 0.84 discount from last closing.

- Foryou Corporation (002906 CH) saw 18 block trades worth 132mn at 44.01 yuan per share, 11.79 discount from last closing.

- Leader Harmonious (688017 CH) saw 1 block trade worth 65mn at 163.66 yuan per share, 2.00 discount from last closing.

- Longi Green Energy (601012 CH) saw 1 block trade worth 40mn at 58.94yuan per share, 5.09 discount from last closing.

- Jiangshan Agrochemical&Chemicals (600389 CH) saw 8 block trades worth 230mn at 50.5 yuan per share, 8.01 discount from last closing.

*Flat

- Kweichow Moutai (600519 CH) saw 2 block trades worth 62mn at 1951.66yuan per share, 0.00 discount from last closing.

***Margin Trade**

Total Margin Balance	1.5264 trillion	Total Short Selling Balance	97.7 billion
SH Margin Balance	0.8167 trillion	SH Short Selling Balance	62.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
600348	170mio	601162	4.4mio
688005	124mio	600919	3.96mio
600079	110mio	600900	3.4mio
601016	101mio	600157	2.86mio
601877	99.64mio	600369	1.88mio
SZ Margin Balance	0.7097 trillion	SZ Short Selling Balance	35.4 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
300763	283mio	002670	3.37mio
000591	280mio	000709	2.76mio
002460	221mio	300009	1.97mio
300068	192mio	000792	1.24mio
002594	186mio	301120	1.14mio

***Connection Trade**

SH-HK Connection (bn cny)			SZ-HK Connection (bn cny)		
Northbound Net Cash Flow	+1.8		Northbound Net Cash Flow	+1.8	
Southbound Net Cash Flow	-0.06		Southbound Net Cash Flow	-0.7	
Top 5 Northbound Inflow			Top 5 Northbound Outflow		
Name	Market Value (mio cny)	% out of ttl share outstanding	Name	Market Value (mio cny)	% out of ttl share outstanding
002812	512	2.91	002594	463	1.17
600031	421	2.81	601615	379	5.6
002466	324	1.77	000625	331	2.43
603259	312	1.16	601877	275	3.21
000725	310	2.28	002271	251	2.91

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IF2208	115,251	-5,255	51,352	-2,877	53,213	-3,377
IF2209	48,135	-4,455	62,079	-2,229	72,373	-2,540
IF2212	11,186	23	21,613	-313	24,145	-107
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IH2208	55,319	-2,037	25,913	-1,759	28,745	-1,903
IH2209	24,416	-8,265	25,799	-989	34,987	-414
IH2212	6,764	-3,532	11,859	-686	13,044	-552
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IC2208	103,438	-7,566	74,213	-1,244	75,889	-1,738
IC2209	49,384	-5,661	108,254	-2,826	112,638	-1,896
IC2212	18,383	137	77,032	-124	76,051	234

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2208	148183	37152	51452	4320	52225	3666
IO2209	25046	7059	32779	1104	37180	1031

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2209	41,698	-12,167	42,159	-185	46,640	162
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2209	55,985	-11,049	85,224	1,515	88,851	945
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2209	94,843	-26,089	136,545	-639	142,751	-1,210
T2212	5,968	-649	18,404	503	19,095	375

***Night Session Commodities Market (As of 02:30 am)**

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2209	3,132.0	+6.1%	349,698	293,706
Nickel	NI2208	158,930.0	+5.96%	76,685	74,732
Bitumen	BU2209	4,089.0	+5.6%	267,213	349,203
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
No.1 Soybeans	A2209	5,779.0	-1.06%	45,770	118,784
Cotton Yarn	CY209	21,725.0	-0.05%	6,644	3,731
Glass	FG209	1545.0	0.00%	440,737	789,454

Commodities (night session):

* Global crude oil price closed up collectively. August NYMEX crude oil contract up 4.61% to closed at \$102.09/b, September Brent contract up 4.48% to closed at \$105.69/b. INE crude oil active contract up 5.16% to 670.9 yuan/b. Supply concern was increased since Biden's Middle East trip failed to made agreement with Saudi Arabia on increasing production. Meanwhile, weak performance of US dollar supported oil prices up.

* Precious metals closed up collectively. COMEX gold active contract up 0.2% to closed at \$1707/oz, SHFE gold active contract up 0.06% to closed at 374.20 yuan/gram.

* Metals closed up mostly. LME nickel up 6.06%, LME aluminum up 3.59%, LME zinc up 2.74%, LME copper up 2.7%, LME tin down 0.18% on the contrast. SHFE nickel up 5.96%, SHFE aluminum up 3.69%, SHFE copper up 3.4%, SHFE tin up 2.45%.

* Commodity futures closed up collectively, energy & chemistry futures showed a strong performance, fuel oil up 6.1%, bitumen up 5.6%, PVC up 4.05%, LLDPE up 3.57%, LPG up 3.04%, MEG up 2.84%. Black series up collectively, coking coal up 4.44%, coke up 4.18%, steel rebar up 4.04%, iron ore up 2.87%. Agriculture futures closed up collectively, RBD palm olein up 5.06%, soybean oil up 2.48%, No.2 soybeans up 1.81%, cotton up 1.15%.

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